

**WINJAMMER FILING**

**INITIAL**

**End Date:1/24/2023**

**Firm Name:PICTET OVERSEAS INC**

**Form:Daily Seg - FOCUS II**

**INITIAL**

**End Date:1/24/2023**

**Firm Name:PICTET OVERSEAS INC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company **PICTET OVERSEAS INC**

Contact Name **Marie-Chantal Jean**

Contact Phone Number **514-350-6270**

Contact Email Address **mjean@pictet.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **1,500,000**
- b. Minimum percentage of customer segregated funds required:% ; or **0**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of customer segregated funds required between:% and%. **0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **900,000**
- b. Minimum percentage of customer secured funds required:% ; or **0**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of customer secured funds required between:% and%. **0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required:% ; or **0**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between:% and%. **0 0**

Current ANC: on **50,968,426 30-NOV-2022**

Broker Dealer Minimum **81,844**

Debit/Deficit - Customers Current Amount Gross Amount

Domestic Debit/Deficit **0**

Foreign Debit/Deficit **0 0**

Debit/Deficit - Non Customers Current Amount Gross Amount

Domestic Debit/Deficit **0 0**

Foreign Debit/Deficit **0 0**

Proprietary Profit/Loss

Domestic Profit/Loss **0**

Foreign Profit/Loss **0**

Proprietary Open Trade Equity

Domestic OTE **0**

Foreign OTE **0**

SPAN

Customer SPAN Calculation **155,752,864**

Non-Customer SPAN Calculation **0**

Proprietary Capital Charges **0**

Minimum Dollar Amount Requirement **1,000,000 [7465]**

Other NFA Dollar Amount Requirement **0 [7475]**

**INITIAL**

End Date:1/24/2023

Firm Name:PICTET OVERSEAS INC

Form:Daily Seg - FOCUS II

**Daily Segregation - Secured Amounts**

|     |   |   |
|-----|---|---|
|     | Foreign Futures and Foreign Options Secured Amounts   |   |
|     | Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder | <u>0</u> [7305]                               |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers   |   |
|     | A. Cash   | <u>38,700,890</u> [7315]                      |
|     | B. Securities (at market)   | <u>58,709,128</u> [7317]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <u>-27,968,949</u> [7325]                     |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade  | <u>3,915</u> [7335]                           |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-1,828</u> [7337]                          |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>69,443,156</u> [7345]                      |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount   | <u>0</u> [7351]                               |
|     | Less: amount offset by customer owned securities  | <u>0</u> [7352] <u>0</u> [7354]               |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | <u>69,443,156</u> [7355]                      |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>69,443,156</u> [7360]                      |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>2,550,968</u> [7500]                       |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>2,550,968</u> [7530]       |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>0</u> [7540]                               |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>0</u> [7570]               |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>13,002,340</u> [7580]                      |
|     | B. Securities   | <u>13,998,615</u> [7590]                      |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-1,673,307</u> [7600]                      |
|     | D. Value of long option contracts   | <u>0</u> [7610]                               |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>25,327,648</u> [7620]      |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <u>0</u> [7640]                               |
|     | B. Securities   | <u>0</u> [7650]                               |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                               |
|     | D. Value of long option contracts   | <u>0</u> [7670]                               |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]               |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>26,322,291</u> [7700]                      |
|     | B. Securities   | <u>44,710,513</u> [7710]                      |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-26,351,332</u> [7720]                     |
|     | D. Value of long option contracts   | <u>3,915</u> [7730]                           |
|     | E. Value of short option contracts  | <u>-1,829</u> [7735] <u>44,683,558</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade  | <u>0</u> [7760]                               |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                               |
| 8.  | Total funds in separate section 30.7 accounts   | <u>72,562,174</u> [7770]                      |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>3,119,018</u> [7380]                       |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts   | <u>900,000</u> [7780]                         |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <u>2,219,018</u> [7785]                       |

**INITIAL**

End Date:1/24/2023

Firm Name:PICTET OVERSEAS INC

Form:Daily Seg - FOCUS II

**Daily Segregation - Segregation Statement**

## SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>3,339,946</u></b> [7010]                |
|     | B. Securities (at market)   | <b><u>127,166,768</u></b> [7020]              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>7,563,109</u></b> [7030]                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>11,038,976</u></b> [7032]               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-10,773,263</u></b> [7033]              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>138,335,536</u></b> [7040]              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>0</u></b> [7045]                        |
|     | Less: amount offset by customer securities  | <b><u>0</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>138,335,536</u></b> [7060]              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>4,825,286</u></b> [7070]                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>0</u></b> [7100]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>0</u></b> [7130]                        |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>0</u></b> [7132]                        |
|     | B. Value of open short option contracts   | <b><u>0</u></b> [7133]                        |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>11,514,054</u></b> [7140]               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>127,166,768</u></b> [7170]              |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]                        |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>143,506,108</u></b> [7180]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>5,170,572</u></b> [7190]                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>1,500,000</u></b> [7194]                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>3,670,572</u></b> [7198]                |
|     | Excess  |   |

**INITIAL**

**End Date:1/24/2023**

**Firm Name:PICTET OVERSEAS INC**

**Form:Daily Seg - FOCUS II**

**Daily Segregation - Supplemental**

- Total gross margin deficiencies - Segregated Funds Origin **0** [9100]
- Total gross margin deficiencies - Secured Funds Origin **0** [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin **0** [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin **0** [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin **0** [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin **0** [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin **0** [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin **0** [9107]
- Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date.

Margin calls - Client 20230124.PDF

**Virtual Currency**

Identify the virtual currency products traded by customers and noncustomers:

Bitcoin futures

**No** [VC05]

Bitcoin options

**No** [VC06]

Ether futures

**No** [VC07]

Micro bitcoin futures

**No** [VC08]

Other:

**No** [VC09] **0** [VC10]

Identify the number of customers with open virtual currency futures/options?

**0** [VC11]

Identify the number of noncustomers with open virtual currency futures/options?

**0** [VC12]

Total open long customer/noncustomer virtual currency derivatives positions:

**0** [VC03]

Total open short customer/noncustomer virtual currency derivatives positions:

**0** [VC04]

Identify the virtual currency products traded for proprietary purposes:

Bitcoin futures

**No** [VC13]

Bitcoin options

**No** [VC14]

Ether futures

**No** [VC15]

Micro bitcoin futures

**No** [VC16]

Other:

**No** [VC17] **0** [VC18]

Total open long proprietary virtual currency derivatives positions:

**0** [VC19]

Total open short proprietary virtual currency derivatives positions:

**0** [VC20]

**Micro**

Identify the micro contracts traded by customers and noncustomers:

Equity

**Yes** [MC01]

Interest Rate

**No** [MC02]

Metals

**No** [MC03]

Energy

**No** [MC04]

FX Futures

**Yes** [MC05]

Other

**No** [MC06] **0** [MC07]

Identify the number of customers with open micro contracts?

**1** [MC08]

Identify the number of noncustomers with open micro contracts?

**0** [MC09]

Total open customer/noncustomer long micro positions:

**2** [MC10]

Total open customer/noncustomer short micro positions:

**424** [MC11]

Identify the micro contracts traded for proprietary purposes:

Equity

**No** [MC12]

**INITIAL**

**End Date:1/24/2023**

**Firm Name:PICTET OVERSEAS INC**

**Form:Daily Seg - FOCUS II**

Interest Rate

Metals

Energy

FX Futures

Other

Total open long proprietary micro positions:

Total open short proprietary micro positions:

**No** [MC13]

**No** [MC14]

**No** [MC15]

**No** [MC16]

**No** [MC17] **0** [MC18]

**0** [MC19]

**0** [MC20]

**INITIAL****End Date:1/24/2023****Firm Name:PICTET OVERSEAS INC****Form:Daily Seg - FOCUS II****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

| Cleared Swaps Customer Requirements |   |
|-------------------------------------|---|
| 1.                                  | Net ledger balance  |
|                                     | A. Cash <u>0</u> [8500]   |
|                                     | B. Securities (at market) <u>0</u> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <u>0</u> [8520]  |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]   |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <u>0</u> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with<br>debit balances - gross amount <u>0</u> [8560]  |
|                                     | Less: amount offset by customer owned securities <u>0</u> [8570] <u>0</u> [8580]  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts <u>0</u> [8590] |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <u>0</u> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8610]  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8620]   |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer<br>segregated accounts   |
|                                     | A. Cash <u>0</u> [8630]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8640]  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8650]   |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <u>0</u> [8660]   |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <u>0</u> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <u>0</u> [8680]   |
| 11.                                 | Net equities with other FCMs  |
|                                     | A. Net liquidating equity <u>0</u> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]   |
| 12.                                 | Cleared swaps customer funds on hand  |
|                                     | A. Cash <u>0</u>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> <u>0</u> [8715]  |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>0</u> [8720]   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from<br>line 13) <u>0</u> [8730]                                       |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <u>0</u> [8760]  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)<br>Management <u>0</u> [8770]                                      |